

Hannelore Liero

## Publications

### Refereed Papers

- Liero, H. Testing in Nonparametric Accelerated Life Time Models. *Austrian Journal of Statistics*, Vol. 37–1 , 2008
- González Debén, A., Liero, H., Läuter, H. and Sánchez García Algunas consideraciones practicas acera de la estimacion de parametros en el modelo clasico de clases latentes. *Investigación operacional, Ciencia Matemáticas*,12:20–27, 2006
- Liero, H. Testing homoscedasticity in nonparametric regression. *Nonparametric Statistics*, 15:31 – 51, 2003
- Liero, H.  $L_2$ -tests for sparse multinomials. *Statistics & Probability Letters*, 55: 147 – 158, 2001
- Liero, H. Testing in sparse contingency tables. *Proceedings of the 6th International Conference on Computer Data Analysis and Modeling 2001*, Minsk 2001
- Liero, H. and Läuter, H. and Konakov, V. D. Nonparametric versus parametric goodness of fit. *Statistics*, 31: 115–149, 1998,
- Liero, H. A note on the asymptotic behaviour of the distance of the knth nearest neighbour. *Statistics*, 24: 235-243, 1993
- Liero, H. Asymptotic normality of a weighted integrated square error of kernel regression estimates with data-dependent bandwidth. *J. Statistical Planning and Inference*, 30:307-325, 1992
- Liero, H. Asymptotic normality of kernel regression estimates with data-dependent bandwidth. In: *International Workshop on Theory and Practice in Data Analysis 1988, Akademie der Wissenschaften der DDR*, 1989
- Liero, H. Strong uniform consistency of nonparametric regression function estimates. *Probability Theory and Related Fields* 82: 587-614, 1989
- Liero, H. On the maximal deviation of the kernel regression function estimate. *Mathematische Operationsforschung und Statistik, Serie Statistics* 13: 171-182, 1982
- Liero, H. A strong law for the kernel estimate of a regression function. In: *Limit Theorems in Probability and Statistics, Colloquia Mathematica Societatis Janos Bolyai 36*, pages 25-31. North Holland, New York, 1982
- Wandl (Liero), H., On kernel estimation of regression functions. In: *Wissenschaftliche Sitzungen zur Stochastik; Akademie der Wissenschaften der DDR, 03-80*, 1980
- Bunke, O. and Wandl (Liero), H. Projection estimators for unknown covariance matrices in linear models. *Mathematische Operationsforschung und Statistik, Serie Statistics* ,11, 1980

## Papers in books

- Liero, H., Liero, M. Testing the influence function in accelerated life time models in *Statistical models and methods for biomedical and technical systems*, Eds. F.Vonta, M. Nikulin, N. Limnios and C. Huber, Birkhauser, Boston 2008.
- Läuter, H., Liero, H. Nonparametric estimation and testing in survival models in: *Probability, Statistics and Modelling in Public Health*, Eds. M. Nikulin, D. Commenges and C. Huber, Springer, 2006
- Liero, H. Goodness of fit tests of  $L_2$ -type in: *Statistical Inference For Semiparametric Models and Applications*, Eds. M. Nikulin, N. Balakrishnan, N. Limnios and M. Mesbah, Birkhäuser, 2003
- Liero, H. Asymptotic behavior of conditional U-statistics. In: *Order Statistics and Nonparametrics: Theory and Applications* Ed. Sen, P. K. and Salama, I. A., Satellite Conference of the ISI, Alexandria 1991, 1992

## Theses

- Liero, H. Global Measures of Deviation of Nonparametric Curve Estimators. Habilitationsschrift, Mathematisch- Naturwissenschaftliche Fakultät der Universität Potsdam, 1999
- Liero, H. Nichtparametrische Schätzungen der Regressionsfunktion. Dissertation Akademie der Wissenschaften der DDR, 1985
- Wandl (Liero), H. Schätzung von Kovarianzparametern und gemischte lineare Modelle. Diplomarbeit, Sektion Mathematik der Humboldt-Universität zu Berlin, 1977

## Reports, Manuscripts and Preprints

- Liero, H. Estimation and Testing the Effect of Covariates in Accelerated Life Time Models under Censoring; *Preprint of the Mathematical Institute of the University of Potsdam, to appear 2009*
- Läuter, H., Liero, H. and Palkowski, F. Algorithmen für die Parameterbestimmung von Preislimiten für den Stromtrancheneinkauf; *Abschlussbericht zum Vertrag zwischen Lehrstuhl Mathematische Statistik der Universität Potsdam und E.ON edis AG, 2006*
- Liero, H., Zwanzig, S. Statistical Inference, Textbook; *Preprint University of Uppsala; will be submitted*
- Liero, H. Testing a parametric copula function. *Preprint of the Mathematical Institute of the University of Potsdam, 2006/1 2006*
- González, A., Liero, H., Sánchez, J. Some Remarks about a simulation study for a latent class model under sparseness. *Preliminary Preprint of the Mathematical Institute of the University of Potsdam, 2003*
- Liero, H. Testing the hazard rate, Part I. *Preprint of the Mathematical Institute of the University of Potsdam, 2003/17 2003*
- Liero, H. Goodness of fit tests of  $L_2$  -type. *Preprint of the Mathematical Institute of the University of Potsdam, 2003/15, 2003*

- Liero, H. Testing Independence by Smoothing. *Preprint of the Mathematical Institute of the University of Potsdam* 2001
- Liero, H. Testing Homoscedasticity in Nonparametric Regression. *Preprint of the Mathematical Institute of the University of Potsdam* , 2000
- Liero, H. Testing sparse multinomials. *Preprint of the Mathematical Institute of the University of Potsdam* 2000
- Läuter, H. and Liero, H. Ill-posed problems and their optimal regularization. *Preprint-Serie of the Sonderforschungsbereich 373 at the Humboldt-University Berlin and the University of Potsdam.* 1996
- Liero, H. Limit theorems for a kn-nearest neighbour estimate of the regression function. *Preprint-Serie Karl-Weierstraß-Institut für Mathematik der Akademie der Wissenschaften der DDR,* 25/87, 1987